2 More London Riverside London SE1 2AP

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Image Processing Systems

Lehman Brothers Inc Non-Real Time Data PO BOX 2097 Secaucus New Jersey 07096 USA

13 December 2006

## INVOICE INVOICE

Invoice Number: 06 / 12131778U

Date of Issue: 13/12/06

For the provision of Currency Option Market Valuations:

Total Charges:

Pre Discount £9,694.00 TSR number: 877592 Discounted Total: £5,245.66 Service Code: NVR **Daily Data** £0.00 PO number: N/A Bespoke: £0.00 Vendor Code: MPA Commitment Discount: £0.00 Vendor number: 0000030018 Sub Total: £5,245.66 Total VAT 17.5%: £0.00 25% Discount level = £650 <u>Total Gross:</u> £5,245.66 50% Discount level = £1,300

FX Rate: 1.9602 Total Payable: USD 10,282.54

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (CrossVols) FX (Vanilla) FX (Vanilla) FX (Vanilla) FX (Vanilla)	15 Currencies	30/11/2006	£5,000.00	£2,705.62
	East Europe Ccys	30/11/2006	£994.00	£537.88
	LatAm Ccys	30/11/2006	£1,400.00	£757.57
	Major Ccys	30/11/2006	£1,600.00	£865.80
	Other Ccys	30/11/2006	£700.00	£378.79

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 58919174

VAT Registration Number: 688 9660 52

IBAN: GB52 MIDL 4005 1558 9191

Please ensure payment within 30

BIC: MIDLGB22

Contact email: accounts@markit.com



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**Image Processing Systems** 

20 August 2008

TSR number: 877592 Service Code: NVR PO number: N/A Vendor Code:

MPA Vendor number: 0000030018

Lehman Brothers Inc, Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA

## INVOICE

Invoice Number: T1000811

Date of Issue: 20/08/08

For the provision of the following Totem Service: FX - NY

Total Charges:

 Total Cost (USD):
 111,883.69

 Discount (USD):
 -54,189.21

 Bespokes / Wildcards (USD):
 -79.22

 Sub Total (USD):
 57,615.31

 UK VAT at 17.5% (USD):
 0.00

 Total (USD):
 57,615.26

FX Rate: 1.9804

25% Discount level = £1,200 50% Discount level = £2,400

Details:

Product	Description / Point Count	Val Date	Cost	Discounted
28 Currencies	FX (CrossVols)	31/07/2008	27,131.48	40.000.75
Asian Ccys	FX (Vanilla)	31/07/2008		13,990.75
AUD/CHF	FX (M/L ATM)	31/07/2008	13,735.06	7,082.68
AUD/CHF	FX (M/L Skew)	31/07/2008	118.82	61.27
CAD/JPY	FX (M/L ATM)		386.18	199.13
CAD/JPY	FX (M/L Skew)	31/07/2008	0.00	0.00
CHF/TRY	FX (East Eur M/L ATM)	31/07/2008	0.00	0.00
CHF/TRY	FX (East Eur M/L Skew)	31/07/2008	237.65	122.55
East Europe Coys	FX (Vanilla)	31/07/2008	772,36	398.28
EUR/CHF		31/07/2008	15,721.41	8,106.99
EUR/CHF	FX (M/L ATM)	31/07/2008	277.26	142.97
EUR/CNY	FX (M/L Skew)	31/07/2008	643.63	331.90
EUR/CNY	FX (Asian M/L ATM)	31/07/2008	396.08	204.24
EUR/HUF	FX (Asian M/L Skew)	31/07/2008	772.36	398.28
EUR/HUF	FX (East Eur M/L ATM)	31/07/2008	237.65	122.55
EUR/JPY	FX (East Eur M/L Skew)	31/07/2008	772.36	398.28
EUR/JPY	FX (M/L ATM)	31/07/2008	237.65	122.55
	FX (M/L Skew)	31/07/2008	519.86	268.07
EUR/PLN	FX (East Eur M/L ATM)	31/07/2008	237.65	122.55
EUR/PLN	FX (East Eur M/L Skew)	31/07/2008	752.55	388.06
EUR/RON	FX (East Eur M/L ATM)	31/07/2008	237.65	122.55
EUR/RON	FX (East Eur M/L Skew)	31/07/2008	712.94	367.64

Payments may be directly credited to:

Markit Valuations Ltd. HSBC, St Albans branch

IBAN Number: GB52 MIDL 4005 1558 9191 74

BIC: MIDLGB22

Client Reference: 300

VAT Registration Number: 688 9660 52



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EURRUB FX (East Eur ML Skew) 3107/2008 237,65 122.55 EUR/RW FX (East Eur ML Skew) 3107/2008 237,65 122.55 EUR/RW FX (East Eur ML Skew) 3107/2008 237,65 122.55 EUR/RW FX (East Eur ML Skew) 3107/2008 138.04 0 1,021.21 EUR/RW FX (East Eur ML Skew) 3107/2008 1,180.40 1,021.21 EUR/RW FX (East Eur ML Skew) 3107/2008 1,180.40 1,021.21 EUR/RW FX (East Eur ML Skew) 3107/2008 1,180.40 1,021.21 EUR/RW FX (East Eur ML Skew) 3107/2008 1,180.40 1,021.21 EUR/RW FX (East Eur ML ATM) 3107/2008 1,180.40 1,021.21 EUR/RW FX (ML Skew) 3107/2008 20,00 6,00 6,00 6,00 6,00 6,00 6,00 6,0					
EUR/TRY FX (East Eur ML, ATM) S107/2008 FX (33 588,58 EUR/USD FX (East Eur ML, Stew) FX (ML,	EUR/RUB	FX (East Eur M/L ATM)	31/07/2008	237.65	122.55
EUR/TRY F X (Barriers) FX (Barriers) FX (Barriers) FX (Barriers) FX (Barriers) FX (Barriers) FX (FVAs) FX (Barriers) FX (FVAs)	EUR/RUB	FX (East Eur M/L Skew)	31/07/2008	772.36	398.28
EURUSD FX (Barriers) 3107/2008 1,980.40 1,021.21 EURUSD FX (FVAs) 3107/2008 1,980.40 1,021.21 EURUSD FX (ML ATM) 3107/2008 50.50 0 260.40 EURUSD FX (ML ATM) 3107/2008 50.50 0 260.40 EURUSD FX (ML ATM) 3107/2008 50.50 0 260.40 EURUSD FX (ML Skew) 3107/2008 772.36 398.28 EURCNY FX (ML ATM) 3107/2008 772.36 398.28 EURCNY AML Bespoke 3107/2008 772.36 398.28 EURCNY FX (ML ATM) 3107/2008 198.04 102.13 GBPJPY FX (ML Skew) 3107/2008 386.18 199.13 FY/KRW FX (Asian ML ATM) 3107/2008 386.18 199.13 FY/KRW FX (Asian ML ATM) 3107/2008 386.18 199.13 FY/KRW FX (Asian ML Skew) 3107/2008 386.18 199.13 FY/KRW FX (Asian ML Skew) 3107/2008 386.18 199.13 FY/KRW FX (Asian ML Skew) 3107/2008 772.36 398.28 FX (Asian ML Skew) 3107/2008 198.04 102.13 102.12 FX (Asian ML Skew) 3107/2008 3.315.25 5.05.51 2.83.00 FX (Asian ML ATM) 3107/2008 3.316.86 102.33 6.05 5.05.51 2.25 5.05 5.05 5.05 5.05 5.05 5.05 5.05	EUR/TRY	FX (East Eur M/L ATM)	31/07/2008	237.65	122.55
EURUSD FX (FVAs) 3107/2008 1188.24 612.74 EURUSD FX (ML ATM) 3107/2008 316.86 163.40 EURUSD FX (ML Skow) 3107/2008 250.50 260.40 EURZAR FX (Other ML ATM) 3107/2008 257.65 122.55 EURZAR FX (Other ML Skow) 3107/2008 277.65 238.28 EURCNY AM. Bespoke 3107/2008 772.36 388.28 EURCNY AM. Bespoke 3107/2008 772.36 388.28 EURCNY AM. Bespoke 3107/2008 772.36 388.28 EURCNY FX (ML ATM) 3107/2008 198.04 102.13 69P.JPY FX (ML ATM) 3107/2008 198.04 102.13 69P.JPY FX (ML ATM) 3107/2008 198.04 102.13 69P.JPY FX (ML ATM) 3107/2008 118.62 61.27 63P.JPY/KRW FX (Asian ML ATM) 3107/2008 366.18 199.13 JPY/KRW FX (Asian ML ATM) 3107/2008 366.08 024.24 JPY/KRW FX (Asian ML Skow) 3107/2008 77.2.6 389.28 LatAm Coys FX (Vanilla) 3107/2008 7.564.14 3.900.56 Major Coys FX (Vanilla) 3107/2008 7.565.17 2.36 389.28 LatAm Coys FX (Wanilla) 3107/2008 7.565.17 2.36 389.28 LatAm Coys FX (Wanilla) 3107/2008 7.565.17 2.36 389.28 LatAm Coys FX (Wanilla) 3107/2008 7.565.17 2.36 389.20 USD/JRR FX (Wanilla) 3107/2008 3.915.25 2.018.86 C12.7 VAD/JPY FX (ML ATM) 3107/2008 3.915.25 2.018.86 C12.7 VAD/JPY FX (ML ATM) 3107/2008 3.915.25 2.018.86 C12.7 VAD/JPY FX (ML ATM) 3107/2008 5.055.51 2.018.86 C12.7 VAD/JPY FX (ML ATM) 3107/2008 5.00 0.00 0.00 0.00 0.00 0.00 0.00 0	EUR/TRY	FX (East Eur M/L Skew)	31/07/2008	772.36	398.28
EURUSD FX (M.M. ATM) 3107/2008 316, 86 163, 40 EURUSD FX (M.M. Skew) 3107/2008 505, 00 280, 40 EURZAR FX (Chher ML, ATM) 3107/2008 237, 65 122, 55 EURZAR FX (Chher ML, Skew) 3107/2008 772, 36 388, 28 EURCNY AM. Bespoke 3107/2008 772, 36 388, 28 EURCNY AM. Bespoke 3107/2008 79, 22 79, 22 69, 22 69, 217, 22 69, 217, 22 69, 217, 22 69, 217, 22 69, 217, 217, 218, 218, 217, 218, 218, 218, 218, 218, 218, 218, 218			31/07/2008	1,980.40	1,021.21
EURIZAR FX (ML Skew) 3107/2008 505.00 220.40 EURIZAR FX (Cher ML ATM) 3107/2008 77.3 36 398.26 EURIZAR FX (Cher ML ATM) 3107/2008 77.3 36 398.26 EURIZAR FX (Cher ML Skew) 3107/2008 77.3 36 398.26 EURIZAR FX (Cher ML Skew) 3107/2008 77.3 36 398.26 EURIZAR FX (ML ATM) 3107/2008 79.22 79.22 GBP_IPY FX (ML ATM) 3107/2008 190.04 102.13 GBP_IPY FX (ML ATM) 3107/2008 524.81 270.62 GBP_IUSD FX (ML ATM) 3107/2008 524.81 270.62 GBP_IUSD FX (ML ATM) 3107/2008 524.81 270.62 GBP_IUSD FX (ML ATM) 3107/2008 386.18 191.13 JPY/KRW FX (Asian ML ATM) 3107/2008 386.18 191.13 JPY/KRW FX (Asian ML ATM) 3107/2008 386.18 191.13 JPY/KRW FX (Asian ML Skew) 3107/2008 370.28 50.8 204.24 JPY/KRW FX (Asian ML Skew) 3107/2008 77.2 36 388.28 LaIAM Ccys FX (Vanilla) 3107/2008 77.2 36 388.28 LaIAM Ccys FX (Vanilla) 3107/2008 77.8 36 388.28 LaIAM Ccys FX (Vanilla) 3107/2008 77.8 36 388.28 LaIAM Ccys FX (Vanilla) 3107/2008 77.8 36 388.28 G12.7 37 NZDJ.PY FX (ML ATM) 3107/2008 77.8 36 388.28 G12.7 37 NZDJ.PY FX (ML ATM) 3107/2008 386.18 191.13 NZDJ.PY FX (ML ATM) 3107/2008 37.65 32.25 NZDJ.PY FX (ML ATM) 3107/2008 37.65 32.25 NZDJ.PY FX (ML			31/07/2008	1,188.24	612.74
EURZAR FX (Other ML ATM) 3107/2008 237.65 122.55 EURCXR FX (Other ML Skew) 3107/2008 772.36 398.28 EURCNY AML Bespoke 3107/2008 1.79.22 7.79.22 GBP/JPY FX (ML ATM) 3107/2008 198.04 102.13 GBP/JPY FX (ML Skew) 3107/2008 198.04 102.13 GBP/JPY FX (ML Skew) 3107/2008 524.81 270.62 GBP/JPY FX (ML Skew) 3107/2008 386.18 199.13 JP/YKRW FX (Asian ML ATM) 3107/2008 386.18 199.13 JP/YKRW FX (Asian ML ATM) 3107/2008 396.08 204.24 JP/YKRW FX (Asian ML ATM) 3107/2008 396.08 294.24 JP/YKRW FX (Asian ML ATM) 3107/2008 772.36 398.28 LatAm Ccys FX (Vanilla) 3107/2008 77.2.36 398.28 LatAm Ccys FX (Vanilla) 3107/2008 7.996.67 4.123.19 NZOJ/PY FX (ML Skew) 3107/2008 7.996.67 4.123.19 NZOJ/PY FX (ML ATM) 3107/2008 386.18 199.13 Other Ccys FX (Vanilla) 3107/2008			31/07/2008	316.86	163.40
EURCAZAR  FX (Cher Mr. Skew)  310772008  772.36  398.28  EURCNY  AML Bespoks  310772008  198.04  102.13  GBP/JPY  FX (M/L ATM)  310772008  198.04  102.13  GBP/JPY  FX (M/L ATM)  310772008  118.82  61.27  GBP/USD  FX (M/L ATM)  310772008  318.61  118.82  61.27  GBP/USD  FX (M/L ATM)  310772008  396.08  118.82  61.27  GBP/USD  FX (M/L ATM)  310772008  396.08  296.18  297.23  JPY/KRW  FX (Asian M/L ATM)  310772008  396.08  296.14  396.08  297.23  396.08  296.14  396.08  296.14  396.07  397.236  396.28  296.24  130772008  772.36  396.28  296.24  130772008  796.57  4123.19  772.36  396.28  296.28  130772008  796.57  4123.19  772.36  396.28  296.28  130772008  796.57  4123.19  772.36		FX (M/L Skew)	31/07/2008	505.00	260.40
EURCNY AMI. Bespoke 31/07/2008 -79.22 -79.22 (SBPJIPY PX MI. ATM) 31/07/2008 198.04 102.13 (SBPJIPY PX MI. ATM) 31/07/2008 524.81 270.62 (SBPJISD) PX (MI. ATM) 31/07/2008 524.81 270.62 (SBPJISD) PX (MI. ATM) 31/07/2008 118.82 61.27 (SBPJISD) PX (MI. ATM) 31/07/2008 366.08 199.13 107/2008 366.08 199.13 107/2008 366.08 199.13 107/2008 366.08 199.13 107/2008 366.08 199.13 107/2008 366.08 199.13 107/2008 366.08 199.13 107/2008 77.56 14.23 199.22 (LatAm Ccys PX (Vasila MI. Skew) 31/07/2008 7.564.14 3,900.56 Major Ccys PX (Vasilla) 31/07/2008 7.564.14 3,900.56 Major Ccys PX (Vasilla) 31/07/2008 7.955.87 4.123.19 NZDJJPY PX (MI. ATM) 31/07/2008 118.82 61.27 NZDJJPY PX (MI. ATM) 31/07/2008 386.18 199.13 107/2008 7.955.87 4.123.19 NZDJJPY PX (MI. ATM) 31/07/2008 386.18 199.13 107/2008 7.955.87 PX (Vasilla) 31/07/2008 386.18 199.13 107/2008 7.564.14 31/07/2008 7.564.14 31/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.82 61.27 107/07/2008 18.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04 107/07/2008 17.04		FX (Other M/L ATM)	31/07/2008	237.65	122.55
GBPJIPY FX (MIL ÁTM) 3107/2008 198.04 102.13 GBPJIPY FX (MIL Skew) 3107/2008 524.81 270.62 GBPJISD FX (MIL ATM) 3107/2008 386.18 199.13 JPY/KRW FX (Asian MIL ATM) 31/07/2008 386.18 199.13 JPY/KRW FX (Asian MIL ATM) 31/07/2008 772.36 398.28 LATAN Ccys FX (VAIIIIIII) 31/07/2008 772.36 398.28 LATAN Ccys FX (VAIIIIII) 31/07/2008 772.36 398.28 LATAN Ccys FX (VaniIIII) 31/07/2008 779.56.7 4 (123.19) 17/07/2008 772.36 398.28 LATAN Ccys FX (VaniIIIII) 31/07/2008 7,564.14 3,900.56 Major Ccys FX (VaniIIII) 31/07/2008 7,564.14 3,900.56 Major Ccys FX (VaniIIII) 31/07/2008 7,956.87 4 (123.19) 17/07/2008 7,956.87 4 (123.19) 17/07/2008 118.82 61.27 17/07/2009 1818.82 61.27 17/07/2009 1818.82 61.27 17/07/2008 386.18 199.13 180/07/2008 5.505.51 2,839.00 USD/BRL FX (VaniIIIII) 31/07/2008 386.18 199.13 180/07/2008 FX (VaniIIIII) 31/07/2008 5.505.51 2,839.00 USD/BRL FX (LatAm MIL ATM) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm MIL ATM) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm MIL ATM) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm MIL ATM) 31/07/2008 386.18 199.13 USD/CAD FX (MIL ATM) 31/07/2008 386.18 199.13 USD/CHF FX (MIL ATM) 31/07/2008 31/65 122.55 USD/CHY FX (Asian MIL ATM) 31/07/2008 31/65 122.55 USD/CHY FX (Asian MIL ATM) 31/07/2008 31/65 122.55 USD/CHY FX (Asian MIL ATM) 31/07/2008 31/65 122.55 USD/CHP FX (Asian M			31/07/2008	772.36	398.28
GBP/JPY         FX (M/L Skew)         31/07/2008         524.81         270.02           GBP/USD         FX (M/L Skew)         31/07/2008         386.18         199.13           GBP/USD         FX (M/L Skew)         31/07/2008         386.18         199.13           JPY/KRW         FX (Asian M/L Skew)         31/07/2008         77.236         388.28           LatAm CCys         FX (Yanilla)         31/07/2008         77.236         388.28           LatAm CCys         FX (Vanilla)         31/07/2008         7.955.87         4.122.19           NZD/JPY         FX (M/L Skew)         31/07/2008         7.995.87         4.122.19           NZD/JPY         FX (M/L Skew)         31/07/2008         7.995.87         4.122.19           NZD/JPY         FX (M/L Skew)         31/07/2008         3.96.16         199.13           NZD/JPY         FX (M/L Skew)         31/07/2008         3.86.18         199.13           NZD/JPY         FX (M/L Skew)         31/07/2008         3.06.56         6.127           NZD/JPY         FX (M/L Skew)         31/07/2008         3.06.56         6.127           NZD/JPY         FX (M/L Skew)         31/07/2008         0.00         0.00           USD/JPY         FX (M/L ATM) <td></td> <td></td> <td>31/07/2008</td> <td>-79.22</td> <td>-79.22</td>			31/07/2008	-79.22	-79.22
GBP/USD FX (MIL ATM) 31/07/2008 118.82 61.27 GBP/USD FX (MIL Skew) 31/07/2008 386.18 193.13 JPY(KRW FX (Asian M/L ATM) 31/07/2008 386.08 193.13 JPY(KRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 JPY(KRW FX (Asian M/L Skew) 31/07/2008 772.36 398.28 LatAm Ccys FX (Vanilia) 31/07/2008 775.64.14 3,300.56 Major Ccys FX (Vanilia) 31/07/2008 7,564.14 3,300.56 Major Ccys FX (Vanilia) 31/07/2008 118.82 61.27 NZDJ/PY FX (M. ATM) 31/07/2008 118.82 61.27 NZDJ/PY FX (M. ATM) 31/07/2008 396.18 199.13 Other Ccys FX (Vanilia) 31/07/2008 396.18 199.13 Other Ccys FX (Vanilia) 31/07/2008 396.18 199.13 Other Ccys FX (Vanilia) 31/07/2008 3,915.25 2,018.96 Scandinavian Ccys FX (Vanilia) 31/07/2008 5,505.51 2,839.00 USD/JBRL FX (Latam M/L ATM) 31/07/2008 0.00 0.00 USD/JBRL FX (Latam M/L ATM) 31/07/2008 118.82 61.27 USD/CAD FX (M. ATM) 31/07/2008 118.82 61.27 USD/CAD FX (M. ATM) 31/07/2008 118.82 61.27 USD/CAD FX (M. ATM) 31/07/2008 366.18 199.13 USD/CHF FX (ASIan M/L Skew) 31/07/2008 37.65 122.55 USD/INK FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INK FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 337.03 326.79 USD/INR FX (Asian M/L Skew) 31/07/2008 327.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 366.00 0.00 USD/SCO FX (Asian M/L Skew) 31/07/2008 327.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 327.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 327.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/INR FX (Asian M/L ATM) 31/07/2008 327.65 122.55 USD/INR FX (A		FX (M/L ATM)	31/07/2008	198.04	102.13
GBPUSD FX (ML Skew) 3107/2008 396.18 199.13 197/KRW FX (Asian ML ATM) 3107/2008 396.08 204.24 197/KRW FX (Asian ML Skew) 3107/2008 396.08 204.24 197/KRW FX (Asian ML Skew) 3107/2008 772.36 398.28 LatAm Ccys FX (Vanilla) 3107/2008 772.36 398.28 Major Ccys FX (Vanilla) 3107/2008 7.995.87 4,123.19 NZDJ/PY FX (ML ATM) 3107/2008 36.18 199.13 107/2008 37.65 122.55 107/2008 37.6		FX (M/L Skew)	31/07/2008	524.81	270.62
PYKRW		FX (M/L ATM)	31/07/2008	118.82	61.27
PYKRRW		FX (M/L Skew)	31/07/2008	386.18	199,13
LAIAM Ceys FX (Vanilla) 3107/2008 7,564.14 3,900.56 Major Ceys FX (Vanilla) 3107/2008 7,955.07 4,123.19 NZD/JPY FX (MIL ATM) 3107/2008 118.82 61.27 NZD/JPY FX (MIL ATM) 3107/2008 366.18 199.13 Other Ceys FX (Vanilla) 31/07/2008 3,915.25 2,018.96 Scandinavian Ceys FX (Vanilla) 31/07/2008 5,505.51 2,839.00 USD/BRL FX (LatAm M/L ATM) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm M/L Skew) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm M/L Skew) 31/07/2008 118.82 61.27 USD/CAD FX (MIL ATM) 31/07/2008 118.82 61.27 USD/CAD FX (MIL ATM) 31/07/2008 118.82 61.27 USD/CAD FX (MIL ATM) 31/07/2008 366.18 199.13 USD/CAD FX (MIL Skew) 31/07/2008 366.18 199.13 USD/CAD FX (Asian MIL ATM) 31/07/2008 455.49 234.88 USD/CNY FX (Asian MIL ATM) 31/07/2008 237.65 122.55 USD/CNY FX (Asian MIL Skew) 31/07/2008 237.65 122.55 USD/CNY FX (Asian MIL Skew) 31/07/2008 237.65 122.55 USD/CNY FX (Asian MIL ATM) 31/07/2008 327.65 122.55 USD/CNP FX (Asian MIL ATM) 31/07/2008 327.65 122.55 USD/CNP FX (Asian MIL Skew) 31/07/2008 327.65 122.55 USD/CNP FX (Asian MIL Skew) 31/07/2008 327.65 122.55 USD/CNR FX (Asian MIL ATM) 31/07/2008 327.65 122.55 USD/CND FX (Asian MIL ATM) 31/07/2008 316.86 163.40 USD/CND FX (Asian MIL ATM) 31/07/2008 316.86		FX (Asian M/L ATM)	31/07/2008	396.08	204,24
Major Ccys		FX (Asian M/L Skew)	31/07/2008	772.36	398.28
NZDJJPY FX (M/L ATM) 31/07/2008 118.82 61.27 NZDJJPY FX (M/L Skew) 31/07/2008 386.18 199.13 Other Ccys FX (Vanilla) 31/07/2008 5.505.51 2.839.00 USD/BRL FX (LatAm M/L ATM) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm M/L Skew) 31/07/2008 0.00 0.00 USD/CAD FX (M/L ATM) 31/07/2008 0.00 0.00 USD/CAD FX (M/L ATM) 31/07/2008 118.82 61.27 USD/CAD FX (M/L ATM) 31/07/2008 386.18 199.13 USD/CHF FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L ATM) 31/07/2008 386.18 199.13 USD/CHF FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L Skew) 31/07/2008 237.65 122.55 USD/CHY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/CHY FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/CHY FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/URR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/URB FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/URD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/URD FX (Asian M/L ATM) 31/07/2008 23	•		31/07/2008	7,564.14	3,900.56
NZDJPY FX (ML Skew) 3107/2008 386.18 199.13 Other Ccys FX (Vanilla) 3107/2008 3,915.25 2,018.96 Scandinavian Ccys FX (Vanilla) 3107/2008 3,915.25 2,018.96 Scandinavian Ccys FX (Vanilla) 3107/2008 0,00 0,00 USD/BRL FX (LatAm M/L ATM) 3107/2008 0,00 0,00 0.00 USD/BRL FX (LatAm M/L Skew) 3107/2008 0,00 0,00 USD/BRL FX (LatAm M/L Skew) 3107/2008 10,00 0,00 USD/CAD FX (M/L ATM) 3107/2008 118.82 61.27 USD/CAD FX (M/L ATM) 3107/2008 186.18 199.13 USD/CHF FX (M/L ATM) 3107/2008 186.18 199.13 USD/CHF FX (M/L Skew) 3107/2008 186.18 199.13 USD/CHF FX (M/L Skew) 3107/2008 465.49 234.88 USD/CNY FX (Asian M/L ATM) 3107/2008 465.49 234.88 USD/CNY FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/CNY FX (Asian M/L ATM) 3107/2008 712.94 367.64 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 3107/2008 237.65 122.55 USD/HKP FX (Asian M/L ATM) 3107/2		FX (Vanilla)	31/07/2008	7,995.87	4,123.19
Other Ccys         FX (Vanilla)         31/07/2008         3,915.25         2,018.96           Scandinavian Ccys         FX (Vanilla)         31/07/2008         5,505.51         2,839.00           USD/BRL         FX (LatAm M/L ATM)         31/07/2008         0,00         0,00           USD/BRL         FX (LatAm M/L Skew)         31/07/2008         0,00         0,00           USD/CAD         FX (MLATM)         31/07/2008         118.82         61.27           USD/CAD         FX (M/L Skew)         31/07/2008         386.18         199.13           USD/CHF         FX (M/L Skew)         31/07/2008         386.18         199.13           USD/CHF         FX (M/L Skew)         31/07/2008         386.18         199.13           USD/CHF         FX (M/L Skew)         31/07/2008         455.49         234.88           USD/CHF         FX (M/L Skew)         31/07/2008         455.49         234.88           USD/CNY         FX (Asian M/L ATM)         31/07/2008         237.65         122.55           USD/CNY         FX (Asian M/L Skew)         31/07/2008         237.65         122.55           USD/HKD         FX (Asian M/L ATM)         31/07/2008         237.65         122.55           USD/HKD         F			31/07/2008	118.82	61.27
Scandinavian Ccys         FX (Vanilla)         31/07/2008         5,505.51         2,839.00           USD/BRL         FX (LatAm M/L Skew)         31/07/2008         0.00         0.00           USD/BRL         FX (LatAm M/L Skew)         31/07/2008         0.00         0.00           USD/CAD         FX (M/L ATM)         31/07/2008         118.82         61.27           USD/CAD         FX (M/L Skew)         31/07/2008         198.04         199.13           USD/CAD         FX (M/L Skew)         31/07/2008         198.04         199.13           USD/CHF         FX (M/L Skew)         31/07/2008         198.04         199.13           USD/CHF         FX (M/L Skew)         31/07/2008         198.04         199.13           USD/CHF         FX (M/L Skew)         31/07/2008         455.49         234.88           USD/CHF         FX (Asian M/L ATM)         31/07/2008         237.65         122.55           USD/CNY         FX (Asian M/L Skew)         31/07/2008         712.94         367.64           USD/HKD         FX (Asian M/L Skew)         31/07/2008         633.73         326.79           USD/HKD         FX (Asian M/L Skew)         31/07/2008         237.65         122.55           USD/INR         <		FX (M/L Skew)	31/07/2008	386.18	199.13
USD/BRL FX (LatAm M/L ATM) 31/07/2008 0.00 0.00 USD/BRL FX (LatAm M/L Skew) 31/07/2008 11.8.92 61.27 USD/CAD FX (M/L ATM) 31/07/2008 118.82 61.27 USD/CAD FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L Skew) 31/07/2008 198.04 102.13 USD/CHF FX (M/L Skew) 31/07/2008 198.04 102.13 USD/CHF FX (M/L Skew) 31/07/2008 297.65 122.55 USD/CAY FX (Asian M/L ATM) 31/07/2008 297.65 122.55 USD/CAY FX (Asian M/L ATM) 31/07/2008 297.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 297.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 297.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/FRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/FHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/FHP FX (Asian M/L Skew) 31/07/2008 1,049.61 541.24 USD/FHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 31/08.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (Cither M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (Ci			31/07/2008	3,915.25	2,018.96
USD/GRL FX (LatAm M/L Skew) 31/07/2008 0.00 0.00 USD/CAD FX (M/L ATM) 31/07/2008 118.82 61.27 St. (M/L Skew) 31/07/2008 386.18 199.13 USD/CAD FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L ATM) 31/07/2008 198.04 102.13 USD/CHF FX (M/L ATM) 31/07/2008 455.49 234.88 USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/CNY FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 396.08 204.24 USD/IKRW FX (Asian M/L Skew) 31/07/2008 316.86 163.40 USD/INR FX (Asian M/L Skew) 31/07/2008 316.86 163.40 USD/INP FX (Asian M/L Skew) 31/07/2008 0.00 0.00 USD/INP FX (Asian M/L ATM) 31/07/2008 0.00 0.00 USD/INP FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/INB FX (Asian M/L Skew) 31/07/2008 0.00 0.00 USD/INB FX (Asian M/L ATM) 31/07/2008 0.00 0.00 USD/INB FX (Asian M/L ATM) 31/07/2008 0.00 0.00 0.00 USD/INB FX (Asian M/L ATM) 31/07/2008 0.00 0.00 0.00 USD/INB FX (Asian M/L ATM) 31/07/2008 0.00 0.00 0.00 USD/INB FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L S		FX (Vanilla)	31/07/2008	5,505.51	2,839,00
USD/CAD FX (M/L ATM) 31/07/2008 118.82 61.27 USD/CAD FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L ATM) 31/07/2008 386.18 199.13 USD/CHF FX (M/L ATM) 31/07/2008 455.49 234.88 USD/CHF FX (M/L Skew) 31/07/2008 455.49 234.88 USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 336.08 204.24 USD/KRW FX (Asian M/L ATM) 31/07/2008 336.08 204.24 USD/KRW FX (Asian M/L ATM) 31/07/2008 36.08 204.24 USD/KRW FX (Asian M/L Skew) 31/07/2008 10,049.61 541.24 USD/PHP FX (Asian M/L Skew) 31/07/2008 10,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TRY FX (Cher M/L ATM) 31/07/2008 37.65 122.55 3		FX (LatAm M/L ATM)	31/07/2008	0.00	0.00
USD/CAD FX (M/L Skew) 31/07/2008 386.18 199.13 USD/CHF FX (M/L ATM) 31/07/2008 198.04 102.13 USD/CHF FX (M/L ATM) 31/07/2008 198.04 102.13 USD/CHF FX (M/L Skew) 31/07/2008 455.49 234.88 USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/CNY FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 633.73 326.79 USD/HKD FX (Asian M/L Skew) 31/07/2008 633.73 326.79 USD/HDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HXD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HXW FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HXW FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HXW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/HXW FX (Asian M/L ATM) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L Skew) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L Skew) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L Skew) 31/07/2008 1,029.81 551.04 USD/RUB FX (East Eur M/L Skew) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 316.86 63.40 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 316.86 63.40 USD/SGD FX (Asian M/L Skew) 31/07/2008 316.86 63.40 USD/SGD FX (Asian M/L Skew) 31/07/2008 316.86 63.40 USD/TWD FX (East Eur M/L ATM) 31/07/2008 316.86 63.40 USD/TWD FX (East Eur M/L Skew) 31/07/2008 316.86 63.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 316.86 63.40 USD/T		FX (LatAm M/L Skew)	31/07/2008	0.00	0.00
USD/CAD USD/CHF FX (M/L Skew) USD/CNY FX (Asian M/L ATM) USD/HXD FX (Asian M/L ATM) USD/DR FX (East Eur M/L Ekew) USD/DR FX (East Eur M/L Ekew) USD/DR FX (East Eur M/L Ekew) USD/DR USD/DR FX (East Eur M/L Ekew) USD/DR FX (East Eu		FX (M/L ATM)	31/07/2008	118.82	61.27
USD/CHF FX (M/L Skew) 31/07/2008 455.49 234.88 USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L Skew) 31/07/2008 712.94 367.64 USD/IDR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/INR FX (Asian M/L Skew) 31/07/2008 712.95 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 7172.36 398.28 USD/INR FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/IKRW FX (Asian M/L Skew) 31/07/2008 396.08 204.24 USD/IKRW FX (Asian M/L Skew) 31/07/2008 396.08 204.24 USD/INR FX (Asian M/L Skew) 31/07/2008 316.86 163.40 USD/INP FX (Asian M/L ATM) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/IRUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/IRUB FX (East Eur M/L Skew) 31/07/2008 0.00 0.00 USD/IRUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/IRUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/IRUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/IRUP FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/IRVY FX (East Eur M/L ATM) 31/07/2008 376.5 122.55 USD/IRVY FX (East Eur M/L ATM) 31/07/2008 376.5 122.55 USD/IRVY FX (East Eur M/L ATM) 31/07/2008 376.65 122.55 USD/IRVY FX (East Eur M/L ATM) 31/07/2008 376.5 122.55 USD/IRVY FX (East Eur M/L ATM) 31/07/2008 376.65 122.55 USD/IRVP FX (Asian M/L Skew) 31/07/2008 376.65 122.55 USD/IRVP FX (Cother M/L ATM) 31/07/2008 31/07/2008 376.65 122.55 USD/IRVP			31/07/2008	386.18	
USD/CNY FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/CNY FX (Asian M/L Skew) 31/07/2008 712.94 367.64 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/INR FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/KRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/KRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/FWP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/FWP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/KRW FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 31.686 33.68 122.55 USD/TWD FX (Asian M/L ATM) 31/07/2008 31.686 33.68 122.55 USD/TWD FX (Asian M/L ATM) 31/07/200			31/07/2008	198.04	102.13
USD/CNY FX (Asian M/L Skew) 31/07/2008 712.94 367.64 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 633.73 326.79 USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/HKR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/HKR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/HKR FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/KRW FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/KRW FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/HHP FX (Asian M/L ATM) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/FHP FX (Asian M/L ATM) 31/07/2008 1,029.81 551.04 USD/FHB FX (Asian M/L ATM) 31/07/2008 0.00 0.00 USD/FUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/FUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/FUB FX (Asian M/L ATM) 31/07/2008 0.00 0.00 USD/FUB FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/FUY FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 1.029.81 531.04 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TWD FX (Asian M/L ATM) 31/07/2008 37.65 122.55 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TWD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TWD FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	455.49	234.88
USD/HKD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/HKD FX (Asian M/L Skew) 31/07/2008 633.73 326.79 USD/IDR FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/INR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/INR FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/IKRW FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/IKRW FX (Asian M/L Skew) 31/07/2008 36.08 204.24 USD/IKRW FX (Asian M/L Skew) 31/07/2008 36.08 204.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L Skew) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L Skew) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L Skew) 31/07/2008 0.00 0.00 USD/ISGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/ISGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/ISGD FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L Skew) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L Skew) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/ITRY FX (East Eur M/L ATM) 31/07/2008 1,029.81 531.04 USD/IXAR FX (Other M/L ATM) 31/07/2008 1,029.81 531.04 USD/IXAR FX (Other M/L ATM) 31/07/2008 1,029.81 531.04 USD/IXAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/IXAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/IXAR FX (Other M/L ATM) 31/07/2008 237.65 122.55		FX (Asian M/L ATM)	31/07/2008	237.65	122.55
USD/HKD FX (Asian M/L Skew) 31/07/2008 633.73 326.79 USD/IDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L ATM) 31/07/2008 712.94 367.64 USD/INR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/KRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/KRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/PHP FX (Asian M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/SGD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 31.686 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 31.686 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 31.686 163.40 USD/TAR FX (Asian M/L ATM) 31/07/2008 37.65 122.55 USD/TAR FX (Other M/L ATM) 31/07/2008 37.65 122.55		· · · · · · · · · · · · · · · · · · ·	31/07/2008	712.94	367.64
USD/IDR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/IDR FX (Asian M/L Skew) 31/07/2008 712.94 367.64 367.65 USD/INR FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/INR FX (Asian M/L Skew) 31/07/2008 396.08 204.24 USD/INR FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/INR FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/INR FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/INRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/INRW FX (Asian M/L ATM) 31/07/2008 1,049.61 541.24 USD/INPH FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/IND FX (Asian M/L ATM) 31/07/2008 0.00 0.00 USD/IND FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/IND FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/IND FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/IND FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/IND FX (East Eur M/L ATM) 31/07/2008 316.86 163.40 USD/IND FX (East Eur M/L ATM) 31/07/2008 377.236 398.28 USD/IND FX (East Eur M/L ATM) 31/07/2008 377.236 398.28 USD/IND FX (East Eur M/L ATM) 31/07/2008 377.236 398.28 USD/IND FX (Asian M/L ATM) 31/07/2008 377.236 398.28 USD/IND FX (East Eur M/L ATM) 31/07/2008 377.236 398.28 USD/IND FX (Asian M/L ATM) 31/07/2008 37.65 122.55 USD/IND FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/IND FX (Asian M/L ATM) 31/07/2008 37.65 122.55 USD/IND FX (Other M/L ATM) 31/07/2008 37.65 122.55 USD/IND FX (Other M/L ATM) 31/07/2008 37.65 122.55 USD/IND FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/IND FX (Other M/L ATM) 31/07/2008 237.6		FX (Asian M/L ATM)	31/07/2008	237.65	122.55
USD/IDR FX (Asian M/L Skew) 31/07/2008 712.94 367.64 USD/INR FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/INR FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/KRW FX (Asian M/L Skew) 31/07/2008 396.08 204.24 USD/KRW FX (Asian M/L Skew) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 310.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 388.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 388.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 31.03 398.28 USD/TAR FX (Other M/L ATM) 31/07/2008 31/07/2008 31.05 512.55 USD/TAR FX (Other M/L ATM) 31/07/2008 31/07/2008 31/07/2008 31/05 512.55 USD/TAR FX (Other M/L ATM) 31/07/2008 31/07/2008 31/07/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/2008 31/05/			31/07/2008	633.73	326.79
USD/INR			31/07/2008	237.65	122.55
USD/INR  FX (Asian M/L Skew)  31/07/2008  772.36  398.28  USD/KRW  FX (Asian M/L ATM)  31/07/2008  31/07/2008  396.08  204.24  USD/KRW  FX (Asian M/L ATM)  31/07/2008  316.86  163.40  USD/PHP  FX (Asian M/L ATM)  31/07/2008  31/07/200			31/07/2008	712.94	367,64
USD/KRW FX (Asian M/L ATM) 31/07/2008 396.08 204.24 USD/KRW FX (Asian M/L Skew) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 310.29.81 531.04 USD/TAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/TAR FX (Other M/L ATM) 31/07/2008 376.5 122.55 USD/TAR FX (Other M/L ATM) 31/07/2008 376.5 122.55 USD/TAR FX (Other M/L ATM) 31/07/2008 376.5 122.55 USD/TAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/TAR			31/07/2008	237.65	122.55
USD/KRW FX (Asian M/L Skew) 31/07/2008 1,049.61 541.24 USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/SGD FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	772.36	398.28
USD/PHP FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/PHP FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SQD FX (East Eur M/L Skew) 31/07/2008 237.65 122.55 USD/SQD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	396.08	204.24
USD/PHP FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/SGD FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/ZAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	1,049.61	541.24
USD/RUB FX (East Eur M/L ATM) 31/07/2008 0.00 0.00 USD/RUB FX (East Eur M/L Skew) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 37.65 122.55 USD/TWD FX (Asian M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 772.36 398.28 ZARJ/PY FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	316.86	163.40
USD/RUB FX (East Eur M/L Skew) 31/07/2008 0.00 0.00 USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/SGD FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/TWD FX (Asian M/L Skew) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55				1,029.81	531.04
USD/SGD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/SGD FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L ATM) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L Skew) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	0.00	0.00
USD/SGD FX (Asian M/L Skew) 31/07/2008 772.36 398.28 USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L ATM) 31/07/2008 1,029.81 531.04 USD/TWD FX (Asian M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 ZARJ/PY FX (Other M/L ATM) 31/07/2008 237.65 122.55		,	31/07/2008	0.00	0.00
USD/TRY FX (East Eur M/L ATM) 31/07/2008 237.65 122.55 USD/TRY FX (East Eur M/L Skew) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZARJ/PY FX (Other M/L ATM) 31/07/2008 237.65 122.55		• • • • • • • • • • • • • • • • • • • •	31/07/2008	237.65	122.55
USD/TRY FX (East Eur M/L Skew) 31/07/2008 772.36 398.28 USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	772.36	398.28
USD/TWD FX (Asian M/L ATM) 31/07/2008 316.86 163.40 USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	237.65	122.55
USD/TWD FX (Asian M/L Skew) 31/07/2008 1,029.81 531.04 USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55				772.36	398.28
USD/ZAR FX (Other M/L ATM) 31/07/2008 237.65 122.55 USD/ZAR FX (Other M/L Skew) 31/07/2008 772.36 398.28 ZARJ/PY FX (Other M/L ATM) 31/07/2008 237.65 122.55				316.86	163.40
USD/ZAR FX (Other M/L Skew) 31/07/2008 237.65 122.55 ZAR/JPY FX (Other M/L ATM) 31/07/2008 237.65 122.55				1,029.81	531.04
ZARJIPY FX (Other M/L ATM) 31/07/2008 237.65 122.55			31/07/2008	237.65	122.55
7AP/IDV 51/01/2009 257.00 122.55				772.36	398.28
ZARGIFT FX (Other M/L Skew) 31/07/2008 732.75 377.86				237.65	122.55
	ZAFUJP I	FX (Other M/L Skew)	31/07/2008	732.75	377.86

Payments may be directly credited to: Markit Valuations Ltd. HSBC, St Albans branch

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Client Reference: 300

VAT Registration Number: 688 9660 52



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**Image Processing Systems** 

18 September 2008

TSR number: 877592 Service Code: NVR PO number: N/A Vendor Code:

MPA Vendor number: 0000030018

Lehman Brothers Inc. Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA

## INVOICE

Invoice Number: T1001120

Date of Issue: 18/09/08

FX Rate: 1.8261

For the provision of the following Totem Service: FX - NY

**Total Charges:** 

Total Cost (USD): 115,195.87 Discount (USD): -55,983.02 Bespokes / Wildcards (USD): 0.00 Sub Total (USD): 59,212.83 UK VAT at 17.5% (USD): 0.00 Total (USD): 59,212.84

50% Discount level = £2,400

25% Discount level = £1,200

Details:

28 Currencies FX (CrossVols) 29/08/2008 25,017.57 12,859.54 Asian Ccys FX (Vanilla) 29/08/2008 11,209.51 5,761.91 AUD/CHF FX (M/L ATM) 29/08/2008 109.57 56.32 AUD/CHF FX (M/L Skew) 29/08/2008 356.09 183.03 AUD/USD FX (M/L ATM) 29/08/2008 255.65 131.41 AUD/USD FX (M/L ATM) 29/08/2008 0.00 0.00 CAD/JPY FX (M/L ATM) 29/08/2008 109.57 56.32 CAD/JPY FX (M/L ATM) 29/08/2008 366.09 183.03 CHF/JPY FX (M/L ATM) 29/08/2008 366.09 183.03 CHF/JPY FX (M/L ATM) 29/08/2008 366.09 183.03 CHF/JPY FX (M/L ATM) 29/08/2008 366.09 183.03 CHF/TRY FX (M/L ATM) 29/08/2008 366.09 183.03 CHF/TRY FX (East Eur M/L ATM) 29/08/2008 366.09 183.03 CHF/TRY FX (East Eur M/L ATM) 29/08/2008 219.13 112.63 CHF/TRY FX (East Eur M/L Skew) 29/08/2008 474.79 244.06 East Europe Ccys FX (Vanilla) 29/08/2008 12,797.31 6,578.07 EUR/AUD FX (M/L ATM) 29/08/2008 366.09 183.03 EUR/AUD FX (M/L ATM) 29/08/2008 12,797.31 6,578.07 EUR/AUD FX (M/L ATM) 29/08/2008 366.09 183.03 EUR/CHF FX (M/L ATM) 29/08/2008 366.09 183.03 EUR/CHF FX (M/L ATM) 29/08/2008 255.65 131.41 EUR/CHF FX (M/L ATM) 29/08/2008 255.65 131.41 EUR/CHF FX (M/L Skew) 29/08/2008 255.65 131.41 EUR/CHF FX (M/L ATM) 29/08/2008 255.65 131.41 EUR/CHF FX (M/L Skew) 29/08/2008 237.39 122.02 EUR/CNY FX (Asian M/L ATM) 29/08/2008 237.39 122.02 EUR/CNY FX (Asian M/L ATM) 29/08/2008 249.57 468.10 EUR/CXK FX (East Eur M/L ATM) 29/08/2008 249.57 468.10 EUR/CZK FX (East Eur M/L Skew) 29/08/2008 249.57 468.10 EUR/CZK FX (East Eur M/L Skew) 29/08/2008 249.57 468.10	Product	<b>Description / Point Count</b>	Val Date	Cost	Discounted	
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CAD/JPY       FX (M/L Skew)       29/08/2008       356.09       183.03         CHF/JPY       FX (M/L ATM)       29/08/2008       109.57       56.32         CHF/JPY       FX (M/L Skew)       29/08/2008       356.09       183.03         CHF/TRY       FX (East Eur M/L ATM)       29/08/2008       356.09       183.03         CHF/TRY       FX (East Eur M/L ATM)       29/08/2008       219.13       112.63         CHF/TRY       FX (East Eur M/L Skew)       29/08/2008       474.79       244.06         East Europe Ccys       FX (Vanilla)       29/08/2008       12,797.31       6,578.07         EUR/AUD       FX (M/L ATM)       29/08/2008       109.57       56.32         EUR/AUD       FX (M/L ATM)       29/08/2008       356.09       183.03         EUR/CHF       FX (M/L ATM)       29/08/2008       356.09       183.03         EUR/CHF       FX (M/L Skew)       29/08/2008       255.65       131.41         EUR/CNY       FX (Asian M/L ATM)       29/08/2008       237.39       122.02         EUR/CNY       FX (Asian M/L ATM)       29/08/2008       438.26       225.27         EUR/CYK       FX (East Eur M/L ATM)       29/08/2008       29/08/2008       29/08/2008       29	CAD/JPY					
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CHF/TRY         FX (East Eur M/L Skew)         29/08/2008         474.79         244.06           East Europe Ccys         FX (Vanilla)         29/08/2008         12,797.31         6,578.07           EUR/AUD         FX (M/L ATM)         29/08/2008         109.57         56.32           EUR/AUD         FX (M/L Skew)         29/08/2008         356.09         183.03           EUR/CHF         FX (M/L ATM)         29/08/2008         255.65         131.41           EUR/CHF         FX (M/L Skew)         29/08/2008         237.39         122.02           EUR/CNY         FX (Asian M/L ATM)         29/08/2008         438.26         225.27           EUR/CNY         FX (Asian M/L Skew)         29/08/2008         949.57         488.10           EUR/CZK         FX (East Eur M/L ATM)         29/08/2008         219.13         112.63	CHF/TRY					
East Europe Ccys FX (Vanilla) 29/08/2008 12,797.31 6,578.07 EUR/AUD FX (M/L ATM) 29/08/2008 109.57 56.32 EUR/AUD FX (M/L Skew) 29/08/2008 356.09 183.03 EUR/CHF FX (M/L ATM) 29/08/2008 255.65 131.41 EUR/CHF FX (M/L Skew) 29/08/2008 237.39 122.02 EUR/CNY FX (Asian M/L ATM) 29/08/2008 237.39 122.02 EUR/CNY FX (Asian M/L ATM) 29/08/2008 438.26 225.27 EUR/CNY FX (Asian M/L Skew) 29/08/2008 949.57 488.10 EUR/CZK FX (East Eur M/L ATM) 29/08/2008 219.13 112.63	CHF/TRY					
EUR/AUD FX (M/L ATM) 29/08/2008 109.57 56.32 EUR/AUD FX (M/L Skew) 29/08/2008 356.09 183.03 EUR/CHF FX (M/L ATM) 29/08/2008 255.65 131.41 EUR/CHF FX (M/L ATM) 29/08/2008 255.65 131.41 EUR/CNY FX (Asian M/L ATM) 29/08/2008 237.39 122.02 EUR/CNY FX (Asian M/L ATM) 29/08/2008 438.26 225.27 EUR/CNY FX (Asian M/L Skew) 29/08/2008 438.26 225.27 EUR/CNY FX (East Eur M/L ATM) 29/08/2008 949.57 488.10 EUR/CZK FX (East Eur M/L ATM) 29/08/2008 219.13 112.63	East Europe Ccys					
EUR/AUD     FX (M/L Skew)     29/08/2008     356.09     183.03       EUR/CHF     FX (M/L ATM)     29/08/2008     255.65     131.41       EUR/CHF     FX (M/L Skew)     29/08/2008     237.39     122.02       EUR/CNY     FX (Asian M/L ATM)     29/08/2008     438.26     225.27       EUR/CNY     FX (Asian M/L Skew)     29/08/2008     949.57     488.10       EUR/CZK     FX (East Eur M/L ATM)     29/08/2008     219.13     112.63	EUR/AUD					
EUR/CHF         FX (M/L ATM)         29/08/2008         255.65         131.41           EUR/CHF         FX (ML Skew)         29/08/2008         237.39         122.02           EUR/CNY         FX (Asian M/L ATM)         29/08/2008         438.26         225.27           EUR/CNY         FX (Asian M/L Skew)         29/08/2008         949.57         488.10           EUR/CZK         FX (East Eur M/L ATM)         29/08/2008         219.13         112.63	EUR/AUD					
EUR/CHF     FX (M/L Skew)     29/08/2008     237.39     122.02       EUR/CNY     FX (Asian M/L ATM)     29/08/2008     438.26     225.27       EUR/CNY     FX (Asian M/L Skew)     29/08/2008     949.57     488.10       EUR/CZK     FX (East Eur M/L ATM)     29/08/2008     219.13     112.63       EUR/CZK     FX (East Eur M/L ATM)     29/08/2008     219.13     112.63	EUR/CHF					
EUR/CNY         FX (Asian M/L ATM)         29/08/2008         438.26         225.27           EUR/CNY         FX (Asian M/L Skew)         29/08/2008         949.57         488.10           EUR/CZK         FX (East Eur M/L ATM)         29/08/2008         219.13         112.63           EUR/CZK         FX (East Eur M/L ATM)         29/08/2008         219.13         112.63	EUR/CHF					
EUR/CNY FX (Asian M/L Skew) 29/08/2008 949.57 488.10 EUR/CZK FX (East Eur M/L ATM) 29/08/2008 219.13 112.63	EUR/CNY					
EUR/CZK FX (East Eur M/L ATM) 29/08/2008 219.13 112.63	EUR/CNY					
FUR/C7K	EUR/CZK					
	EUR/CZK	FX (East Eur M/L Skew)	29/08/2008	712.18	112.63 366.08	

Payments may be directly credited to:

Markit Valuations Ltd. HSBC, St Albans branch

IBAN Number: GB52 MIDL 4005 1558 9191 74

BIC: MIDLGB22

Client Reference: 300 VAT Registration Number: 688 9660 52



p:+44 (0)20 7260 2000 f: +44 (0)20 7260 2001 www.markit.com

EUR/GBP	FX (M/L ATM)	29/08/2008	146.09	75.00
EUR/GBP	FX (M/L Skew)	29/08/2008	420.00	75.09 215.88
EUR/HUF	FX (East Eur M/L ATM)	29/08/2008	219.13	
EUR/HUF	FX (East Eur M/L Skew)	29/08/2008	712.18	112.63 366.08
EUR/JPY	FX (M/L ATM)	29/08/2008	182.61	
EUR/JPY	FX (M/L Skew)	29/08/2008	483.92	93.86
EUR/MXN	FX (LatAm M/L ATM)	29/08/2008	219.13	248.75
EUR/MXN	FX (LatAm M/L Skew)	29/08/2008	657.40	112.63
EUR/NOK	FX (Scandie M/L ATM)	29/08/2008		337.92
EUR/NOK	FX (Scandie M/L Skew)	29/08/2008	219.13	112.63
EUR/PLN	FX (East Eur M/L ATM)	29/08/2008	712.18	366.08
EUR/PLN	FX (East Eur M/L Skew)	29/08/2008	219.13	112.63
EUR/RON	FX (East Eur M/L ATM)	29/08/2008	712.18	366,08
EUR/RON	FX (East Eur M/L Skew)	29/08/2008	219.13	112.63
EUR/RUB	FX (East Eur M/L ATM)	29/08/2008	712.18	366.08
EUR/RUB	FX (East Eur M/L Skew)	29/08/2008	219.13	112.63
EUR/SEK	FX (Scandie M/L ATM)	29/08/2008	712.18	366.08
EUR/SEK	FX (Scandie M/L Skew)	29/08/2008	73.04	37.54
EUR/SKK	FX (East Eur M/L ATM)	29/08/2008	237.39	122.02
EUR/SKK	FX (East Eur M/L Skew)		0.00	0.00
EUR/TRY	FX (East Eur M/L ATM)	29/08/2008	0.00	0.00
EUR/TRY	FX (East Eur M/L Skew)	29/08/2008	219.13	112.63
EUR/USD	FX (Barriers)	29/08/2008	712.18	366.08
EUR/USD	FX (FVAs)	29/08/2008	1,826.10	938.65
EUR/USD	FX (M/L ATM)	29/08/2008	2,191.32	1,126.38
EUR/USD	FX (M/L Skew)	29/08/2008	255.65	131.41
EUR/ZAR	FX (Other M/L ATM)	29/08/2008	593.48	305.07
EUR/ZAR	FX (Other M/L Skew)	29/08/2008	219.13	112.63
GBP/CHF	FX (M/L ATM)	29/08/2008	712.18	366.08
GBP/CHF	FX (M/L Skew)	29/08/2008	109.57	56.32
GBP/JPY	FX (M/L ATM)	29/08/2008	356.09	183.03
GBP/JPY	FX (M/L Skew)	29/08/2008	182.61	93.86
GBP/USD	FX (M/L ATM)	29/08/2008	483.92	248.75
GBP/USD	FX (M/L Skew)	29/08/2008	182.61	93.86
JPY/KRW	FX (Asian M/L ATM)	29/08/2008	483.92	248.75
JPY/KRW	FX (Asian M/L Skew)	29/08/2008	365.22	187.72
LatAm Ccys	FX (Vanilla)	29/08/2008	255.65	131,41
Major Ccys	FX (Vanilla)	29/08/2008	8,684.02	4,463.76
NZD/JPY	FX (M/L ATM)	29/08/2008	7,039.62	3,618.51
NZD/JPY	FX (M/L Skew)	29/08/2008	109.57	56.32
NZD/USD	FX (M/L ATM)	29/08/2008	356.09	183.03
NZD/USD	FX (M/L Skew)	29/08/2008	109.57	56.32
Other Ccys	FX (Vanilla)	29/08/2008	237.39	122.02
Scandinavian Ccys	FX (Vanilla)	29/08/2008	5,111.25	2,627.28
USD/BRL	FX (LatAm M/L ATM)	29/08/2008	6,057.17	3,113.52
USD/BRL	FX (LatAm M/L Skew)	29/08/2008	219.13	112.63
USD/CAD	FX (M/L ATM)	29/08/2008	712.18	366.08
USD/CAD	FX (M/L Skew)	29/08/2008	109.57	56.32
USD/CHF	FX (M/L ATM)	29/08/2008	356.09	183.03
USD/CHF	FX (M/L Skew)	29/08/2008	182.61	93.86
USD/CNY	FX (Asian M/L ATM)	29/08/2008	483.92	248.75
USD/CNY	FX (Asian M/L Skew)	29/08/2008	219.13	112.63
USD/HKD	FX (Asian M/L ATM)	29/08/2008	693.92	356.69
USD/HKD	FX (Asian M/L Skew)	29/08/2008	219.13	112.63
USD/IDR	FX (Asian M/L ATM)	29/08/2008	712.18	366.08
USD/IDR	FX (Asian M/L Skew)	29/08/2008	292.18	150.18
USD/INR	FX (Asian M/L ATM)	29/08/2008	876.53	450,55
USD/INR	FX (Asian M/L Skew)	29/08/2008	0.00	0.00
USD/KRW	FX (Asian M/L ATM)	29/08/2008	0.00	0.00
USD/KRW	FX (Asian M/L Skew)	29/08/2008	365.22	187.72
USD/NOK	FX (Scandie M/L ATM)	29/08/2008	967.83	497.48
USD/NOK	FX (Scandie M/L ATM)	29/08/2008	219.13	112.63
USD/PHP	FX (Asian M/L ATM)	29/08/2008	712.18	366.08
USD/PHP	FX (Asian M/L Skew)	29/08/2008	292.18	150.18
USD/PLN	FX (Asian W/L Skew) FX (East Eur M/L ATM)	29/08/2008	949.57	488.10
USD/PLN	FX (East Eur M/L ATM) FX (East Eur M/L Skew)	29/08/2008	219.13	112.63
USD/RUB		29/08/2008	712.18	366.08
USD/RUB	FX (East Eur M/L ATM) FX (East Eur M/L Skew)	29/08/2008	219.13	112.63
-	LV (East Ent INT 2Kem)	29/08/2008	712.18	366.08

Payments may be directly credited to: Markit Valuations Ltd. HSBC, St Albans branch

IBAN Number: GB52 MIDL 4005 1558 9191 74

BIC: MIDLGB22

Client Reference: 300

VAT Registration Number: 688 9660 52

#### 08-13555-mg Doc 522-3 Filed 10/02/08 Entered 10/02/08 14:43:09 Exhibit B -Part 3 Pg 6 of 41

mark		Level 5 2 More London Riverside London SE1 2AP	p:+44 (0)20 7260 f: +44 (0)20 7260 www.markit.com	
USD/SEK USD/SEK USD/SGD USD/SGD USD/TRY USD/TRY USD/TRY USD/TWD USD/TWD USD/ZAR USD/ZAR ZAR/JPY ZAR/JPY	FX (Scandie M/L ATM) FX (Scandie M/L Skew) FX (Asian M/L ATM) FX (Asian M/L ATM) FX (East Eur M/L ATM) FX (East Eur M/L Skew) FX (Asian M/L Skew) FX (Asian M/L ATM) FX (Other M/L ATM) FX (Other M/L Skew)	29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008 29/08/2008	219.13 712.18 219.13 712.18 219.13 712.18 292.18 949.57 219.13 675.66 292.18 949.57	112.63 366.08 112.63 366.08 112.63 366.08 150.18 488.10 112.63 347.31 150.18 488.10

Payments may be directly credited to: Markit Valuations Ltd. HSBC, St Albans branch

IBAN Number: GB52 MIDL 4005 1558 9191 74

BIC: MIDLGB22

Client Reference: 300 VAT Registration Number: 688 9660 52

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Image Processing Systems Lehman Brothers Inc Non-Real Time Data PO BOX 2097 Secaucus New Jersey 07096

USA

14 March 2008

## INVOICE INVOICE

Invoice Number: 08 / 03143640G

Date of Issue: 14/03/08

For the provision of Interest Rate Option Market Valuations:

 Pre Discount
 £8,870.00

 Discounted
 £4,682.07

 Bespoke
 £1,140.00

Commitment £0.00 Your VAT No.

 Sub Total:
 £5,822.07
 25% Discount level = £800

 Total VAT 17.5%:
 £0.00
 50% Discount level = £1,600

<u>Total Gross:</u> £5,822.07

Underlying	Market Type	Val Date	No.	Cost	Discounted
USD	Swaption	29/02/2008	30y x 30y	£2,300.00	£1,214.07
USD	10y CMS CapFloor	29/02/2008	1817	£570.00	£300.88
USD	CMSSpread	29/02/2008	252	£2,000.00	£1,055,71
USD	DigitalCMS	29/02/2008	45	£1,000.00	£527.85
USD	Inflation	29/02/2008	85	£1,000.00	£527.85
USD	Structured Note	29/02/2008	4	£1,200.00	£633.43
USD Cap	Inflation	29/02/2008	270	£800.00	£422.28

Payments may be directly credited to: Client Reference: 0026

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52



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#### **Image Processing Systems**

Lehman Brothers Inc, Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA 15 July 2008

## INVOICE

Invoice Number: T1000491

Date of Issue: 15/07/08

For the provision of the following Totem Service: Interest Rates - NY

Total Charges:

 Total Cost (GBP):
 9,440.00

 Discount (GBP):
 -4,466.92

 Bespokes / Wildcards (GBP):
 0.00

 Sub Total (GBP):
 4,973.08

 UK VAT at 17.5% (GBP):
 0.00

 Total (GBP):
 4,973.08

25% Discount level = £800 50% Discount level = £1,600

#### Details:

Product	<b>Description / Point Count</b>	Val Date	Cost	Discounted	
USD 10y CMS CapFloor		30/06/2008	570.00	300.28	
USD CapFloor	20	30/06/2008	570.00	300.28	
USD CMSSpread	7 pairs	30/06/2008	2.000.00	1,053.62	
USD DigitalCMS	44 points	30/06/2008	1.000.00	526.81	
USD Inflation	Options	30/06/2008	800.00	421.45	
USD Inflation	ZCSwap	30/06/2008	1.000.00	526.81	
USD Structures	4	30/06/2008	1,200.00	632.17	
USD Swaption	30 × 30	30/06/2008	2,300.00	1 211 66	

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch Account Number: 71824430

Sort Code: 40-40-01

Client Reference: 300

VAT Registration Number: 688 9660 52



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Image Processing Systems

Lehman Brothers Inc, Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA 20 August 2008

### INVOICE

Invoice Number: T1000812

Date of Issue: 20/08/08

For the provision of the following Totem Service: Interest Rates - NY

Total Charges:

 Total Cost (GBP):
 11,640.00

 Discount (GBP):
 -5,557.75

 Bespokes / Wildcards (GBP):
 0.00

 Sub Total (GBP):
 6,082.25

 UK VAT at 17.5% (GBP):
 0.00

 Total (GBP):
 6,082.25

25% Discount level = £800 50% Discount level = £1,600

Details:

Product	Description / Point Count	Val Date	Cost	Discounted
USD 10yCMSCapFloor		31/07/2008	570.00	297.84
USD Bermudan		31/07/2008	2,200.00	1.149.57
USD CapFloor	20	31/07/2008	570.00	297.84
USD CMSSpread	6 pairs	31/07/2008	2.000.00	1.045.06
USD DigitalCMS	45 points	31/07/2008	1,000.00	522.53
USD Inflation	Options	31/07/2008	800.00	418.02
USD Inflation	ZC	31/07/2008	1,000.00	522.53
USD Structures	4	31/07/2008	1,200.00	627.04
USD Swaption	30 x 30	31/07/2008	2,300.00	1,201.82

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch

Account Number: 71824430 Sort Code: 40-40-01 Client Reference: 300

VAT Registration Number: 688 9660 52



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#### **Image Processing Systems**

Lehman Brothers Inc, Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA 18 September 2008

## INVOICE

Invoice Number: T1001121

Date of Issue: 18/09/08

For the provision of the following Totem Service: Interest Rates - NY

Total Charges:

 Total Cost (GBP):
 11,640.00

 Discount (GBP):
 -5,574.35

 Bespokes / Wildcards (GBP):
 0.00

 Sub Total (GBP):
 6,065.65

 UK VAT at 17.5% (GBP):
 0.00

 Total (GBP):
 6,065.65

25% Discount level = £800 50% Discount level = £1,600

#### Details:

Product	Description / Point Count	Val Date	Cost	Discounted	
USD 10y CMS CapFloor		29/08/2008	570.00	297.03	
USD Bermudan		29/08/2008	2.200.00	1.146.43	
USD CapFloor	20	29/08/2008	570.00	297.03	
USD CMSSpread	7 pairs	29/08/2008	2.000.00	1.042.21	
USD DigitalCMS	45 points	29/08/2008	1,000.00	521.10	
USD Inflation	Options	29/08/2008	800.00	416.88	
USD Inflation	ZC	29/08/2008	1.000.00	521.10	
USD Structures	4	29/08/2008	1.200.00	625.33	
USD Swaption	30 x 30	29/08/2008	2,300.00	1.198.54	

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch

Account Number: 71824430 Sort Code: 40-40-01 Client Reference: 300

VAT Registration Number: 688 9660 52

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Mr. Scott Goswami Lehman Brothers Inc 13th Floor 745 Seventh Avenue New York New York NY 10019 USA

20 September 2006

## INVOICE INVOICE

Invoice Number: 06 / 09201372G

Date of Issue: 20/09/06

For the provision of Precious Metals Market Valuations:

Total Charges:

 Pre Discount
 £775.00

 Discounted
 £387.50

 Daily Data Rebate:
 £0.00

 Bespoke:
 £0.00

 Commitment
 £0.00

 Sub Total:
 £387.50

VAT: £0.00 Your VAT No.

Total Gross: £387.50

25% Discount level = £0 50% Discount level = £0

Market TypeUnderlyingVal DateNo.CostDiscountedPrecious MetalsXAU31/08/2006110£775.00£387.50

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Image Processing Systems Lehman Brothers Inc Non-Real Time Data PO BOX 2097 Secaucus New Jersey 07096 USA 18 September 2007

## **INVOICE**INVOICE

Invoice Number: 07 / 09181372G

Date of Issue: 18/09/07

For the provision of Precious Metals Market Valuations:

Total Charges:

 Pre Discount
 £825.00

 Discount:
 -£356.25

 Daily Data Rebate:
 £0.00

 Bespoke:
 £0.00

 Sub Total:
 £468.75

VAT: £0.00 Your VAT No.

Total Gross: £468.75

25% Discount level = £75 50% Discount level = £150

Market Type	Underlying	Val Date	No.	Cost	Discounted
Precious Metals	XAG	31/08/2007	0	£0.00	£0.00
Precious Metals	XAU	31/08/2007	130	£825.00	£468.75

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Image Processing Systems Lehman Brothers Inc Non-Real Time Data PO BOX 2097 Secaucus New Jersey 07096 USA 14 March 2008

## INVOICE INVOICE

Invoice Number: 08 / 03141372G

Date of Issue: 14/03/08

For the provision of Precious Metals Market Valuations:

Total Charges:

 Pre Discount
 £950.00

 Discount:
 -£437.50

 Daily Data Rebate:
 £0.00

 Bespoke
 £0.00

 Sub Total:
 £512.50

VAT: £0.00 Your VAT No.

Total Gross: £512.50

25% Discount level = £50 50% Discount level = £100

Market Type	Underlying	Val Date	No.	Cost	Discounted
Precious Metals	XAG	29/02/2008	12	£220.00	£118.68
Precious Metals	XAU	29/02/2008	96	£730.00	£393.82

Payments may be directly credited to: Client Reference: 0026

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52



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**Image Processing Systems** 

Lehman Brothers Inc, Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA 20 August 2008

### INVOICE

Invoice Number: T1000813

Date of Issue: 20/08/08

For the provision of the following Totem Service: Precious Metals

**Total Charges:** 

 Total Cost (GBP):
 1,375.00

 Discount (GBP):
 -650.00

 Bespokes / Wildcards (GBP):
 0.00

 Sub Total (GBP):
 725.00

 UK VAT at 17.5% (GBP):
 0.00

 Total (GBP):
 725.00

25% Discount level = £50 50% Discount level = £100

Details:

Product	Description / Point Count	Val Date	Cost	Discounted
Precious Metals	XAG	31/07/2008	550.00	290.00
Precious Metals	XAU	31/07/2008	825.00	435.00

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch

Account Number: 71824430 Sort Code: 40-40-01 Client Reference: 300

VAT Registration Number: 688 9660 52



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#### **Image Processing Systems**

Lehman Brothers Inc, Non-Real Time Data, PO BOX 2097, Secaucus 07096 New Jersey, USA 18 September 2008

### INVOICE

Invoice Number: T1001122

Date of Issue: 18/09/08

For the provision of the following Totem Service: Precious Metals

#### Total Charges:

Total Cost (GBP):	1,585.00
Discount (GBP):	-755.00
Bespokes / Wildcards (GBP):	0.00
Sub Total (GBP):	830.00
UK VAT at 17.5% (GBP):	0.00
Total (GBP):	830.00

25% Discount level = £50 50% Discount level = £100

#### Details:

Product	Description / Point Count	Val Date	Cost	Discounted
Precious Metals	XAG	29/08/2008	540.00	282.78
Precious Metals	XAU	29/08/2008	575.00	301.10
Precious Metals	XPD	29/08/2008	210.00	109.97
Precious Metals	XPT	29/08/2008	260.00	136.15

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch

Account Number: 71824430 Sort Code: 40-40-01 Client Reference: 300

VAT Registration Number: 688 9660 52

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Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A - PO860

13 February 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE INVOICE

Invoice Number: 07 / 02131785G

Date of Issue: 13/02/07

For the provision of Currency Option Market Valuations:

Total Charges:

Pre Discount £1,200.00
Discounted Total: £676.36
Daily Data £0.00
Bespoke: £0.00
Commitment Discount: £0.00
Sub Total: £676.36

Total VAT 17.5%: £0.00 25% Discount level = £1,400 Total Gross: £676.36 50% Discount level = £2,800

Detail By Market:

Market TypeUnderlyingVal DateCostDiscountedFX (FVAs)USD/JPY31/01/2007£1,200.00£676.36

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

VAT Registration Number: 688 9660 52

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### Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A - PO860

13 June 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE INVOICE

Invoice Number: 07 / 06131785G

Date of Issue: 13/06/07

For the provision of Currency Option Market Valuations:

Total Charges:

 Pre Discount
 £2,245.00

 Discounted Total:
 £1,216.40

 Daily Data
 £0.00

 Bespoke:
 £0.00

 Commitment Discount:
 £0.00

 Sub Total:
 £1,216.40

Total VAT 17.5%:£0.0025% Discount level = £1,400Total Gross:£1,216.4050% Discount level = £2,800

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (Asian M/L ATM)	USD/CNY	31/05/2007	£120.00	£65.02
FX (Asian M/L ATM)	USD/IDR	31/05/2007	£160.00	£86.69
FX (Asian M/L ATM)	USD/KRW	31/05/2007	£160.00	£86.69
FX (Asian M/L ATM)	USD/SGD	31/05/2007	£160.00	£86.69
FX (Asian M/L ATM)	USD/TWD	31/05/2007	£160.00	£86.69
FX (Asian M/L Skew)	USD/CNY	31/05/2007	£360.00	£195.06
FX (Asian M/L Skew)	USD/IDR	31/05/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/KRW	31/05/2007	£0.00	£0.00

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430

VAT Registration Number: 688 9660 52

Sort Code: 40-40-01

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FX (Asian M/L Skew)	USD/SGD	31/05/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/TWD	31/05/2007	£0.00	£0.00
FX (M/L ATM)	AUD/JPY	31/05/2007	£220.00	£119.20
FX (M/L ATM)	USD/JPY	31/05/2007	£200.00	£108.37
FX (M/L Skew)	AUD/JPY	31/05/2007	£390.00	£211.31
FX (M/L Skew)	USD/JPY	31/05/2007	£315.00	£170.68

Payments may be directly credited to:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

Client Reference: 00262

VAT Registration Number: 688 9660 52

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#### Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

13 July 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE INVOICE

Invoice Number: 07 / 07131785G

Date of Issue: 13/07/07

For the provision of Currency Option Market Valuations:

#### Total Charges:

Pre Discount	£1,045.00	
Discounted Total:	£563.82	
Daily Data	£0.00	
Bespoke:	£0.00	
Commitment Discount:	£0.00	
Sub Total:	£563.82	
Total VAT 17.5%:	£0.00	25% Discount level = £1,400
Total Gross:	£563.82	50% Discount level = £2,800

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (Asian M/L ATM)	USD/CNY	29/06/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/IDR	29/06/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/KRW	29/06/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/SGD	29/06/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/TWD	29/06/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/CNY	29/06/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/IDR	29/06/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/KRW	29/06/2007	£0.00	£0.00

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 VAT Registration Number: 688 9660 52

Sort Code: 40-40-01

#### 08-13555-mg Doc 522-3 Filed 10/02/08 Entered 10/02/08 14:43:09 Exhibit B -Part 3 Pg 20 of 41

Level 5 p:+44 (0)20 7260 2000
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London www.markit.com SE1 2AP

FX (Asian M/L Skew)	USD/SGD	29/06/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/TWD	29/06/2007	£0.00	£0.00
FX (M/L ATM)	AUD/JPY	29/06/2007	£200.00	£107.91
FX (M/L ATM)	USD/JPY	29/06/2007	£200.00	£107.91
FX (M/L Skew)	AUD/JPY	29/06/2007	£330.00	£178.05
FX (M/L Skew)	USD/JPY	29/06/2007	£315.00	£169.96

Payments may be directly credited to:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

4 ~

Client Reference: 00262

VAT Registration Number: 688 9660 52

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Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

21 August 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

# INVOICE INVOICE

Invoice Number: 07 / 08211785G

Date of Issue: 21/08/07

For the provision of Currency Option Market Valuations:

Total Charges:

 Pre Discount
 £580.00

 Discounted Total:
 £314.01

 Daily Data
 £0.00

 Bespoke:
 £0.00

 Commitment Discount:
 £0.00

 Sub Total:
 £314.01

 Total VAT 17.5%:
 £0.00

Total VAT 17.5%:£0.0025% Discount level = £1,400Total Gross:£314.0150% Discount level = £2,800

Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (Asian M/L ATM)	USD/CNY	31/07/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/IDR	31/07/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/KRW	31/07/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/SGD	31/07/2007	£0.00	£0.00
FX (Asian M/L ATM)	USD/TWD	31/07/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/CNY	31/07/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/IDR	31/07/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/KRW	31/07/2007	£0.00	£0.00

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430

VAT Registration Number: 688 9660 52

Sort Code: 40-40-01

#### 08-13555-mg Doc 522-3 Filed 10/02/08 Entered 10/02/08 14:43:09 Exhibit B -Part 3 Pg 22 of 41

London SE1 2AP

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FX (Asian M/L Skew)	USD/SGD	31/07/2007	£0.00	£0.00
FX (Asian M/L Skew)	USD/TWD	31/07/2007	£0.00	£0.00
FX (M/L ATM)	AUD/JPY	31/07/2007	£200.00	£108.28
FX (M/L ATM)	USD/JPY	31/07/2007	£200.00	£108.28
FX (M/L Skew)	AUD/JPY	31/07/2007	£180.00	£97.45
FX (M/L Skew)	USD/JPY	31/07/2007	£0.00	£0.00

Payments may be directly credited to:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

Client Reference: 00262

VAT Registration Number: 688 9660 52

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### Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

18 September 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

# INVOICE INVOICE

Invoice Number: 07 / 09181785G

Date of Issue: 18/09/07

For the provision of Currency Option Market Valuations:

#### Total Charges:

Pre Discount	£460.00	
Discounted Total:	£246.19	
Daily Data	£0.00	
Bespoke:	£0.00	
Commitment Discount:	£0.00	
Sub Total:	£246.19	
Total VAT 17.5%:	£0.00	25% Discount level = £

 Total Gross:
 £0.00
 25% Discount level = £1,400

 50% Discount level = £2,800

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (M/L ATM)	AUD/JPY	31/08/2007	£80.00	£42.82
FX (M/L ATM)	USD/JPY	31/08/2007	£200.00	£107.04
FX (M/L Skew)	AUD/JPY	31/08/2007	£0.00	£0.00
FX (M/L Skew)	USD/JPY	31/08/2007	£180.00	£96.34

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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#### Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

18 October 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE INVOICE

<u>Invoice Number: 07 / 10181785G</u>

Date of Issue: 18/10/07

For the provision of Currency Option Market Valuations:

Total Charges:

Pre Discount £940.00 Discounted Total: £499.96 Daily Data £0.00 Bespoke: £0.00 Commitment Discount: £0.00 Sub Total:

£499.96

Total VAT 17.5%: £0.00 25% Discount level = £1,400 Total Gross: £499.96 50% Discount level = £2,800

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (M/L ATM)	AUD/JPY	28/09/2007	£220.00	£117.01
FX (M/L ATM)	USD/JPY	28/09/2007	£180.00	£95.74
FX (M/L Skew)	AUD/JPY	28/09/2007	£270.00	£143.61
FX (M/L Skew)	USD/JPY	28/09/2007	£270.00	£143.61

Payments may be directly credited to:

VAT Registration Number: 688 9660 52

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

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#### Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

23 November 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE INVOICE

Invoice Number: 07 / 11231785G

Date of Issue: 23/11/07

For the provision of Currency Option Market Valuations:

Total Charges:

Pre Discount £925.00 Discounted Total: £491.43 Daily Data £0.00 Bespoke: £0.00 Commitment Discount: £0.00 Sub Total: £491.43

Total VAT 17.5%: £0.00 25% Discount level = £1,400 Total Gross: £491.43 50% Discount level = £2,800

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (M/L ATM)	AUD/JPY	31/10/2007	£200.00	£106.26
FX (M/L ATM)	USD/JPY	31/10/2007	£200.00	£106.26
FX (M/L Skew)	AUD/JPY	31/10/2007	£165.00	£87.66
FX (M/L Skew)	USD/JPY	31/10/2007	£360.00	£191.26

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 VAT Registration Number: 688 9660 52

Sort Code: 40-40-01

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### Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

14 December 2007

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

# INVOICE INVOICE

Invoice Number: 07 / 12141785G

Date of Issue: 14/12/07

For the provision of Currency Option Market Valuations:

#### Total Charges:

Pre Discount £575.00 Discounted Total: £304.80 Daily Data £0.00 Bespoke: £0.00 Commitment Discount: £0.00 Sub Total: £304.80 Total VAT 17.5%: £0.00 25% Discount level = £1,400 Total Gross: £304.80 50% Discount level = £2,800

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (M/L ATM)	AUD/JPY	30/11/2007	£120.00	£63.61
FX (M/L ATM)	USD/JPY	30/11/2007	£200.00	£106.02
FX (M/L Skew)	AUD/JPY	30/11/2007	£255.00	£135.17
FX (M/L Skew)	USD/JPY	30/11/2007	£0.00	£0.00

Payments may be directly credited to:

Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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## Invoice Processing Pickup CURRENCY OPTION MARKET VALUATIONS Acct# N/A

28 January 2008

Lehman Brothers Japan Inc. Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

# INVOICE INVOICE

<u>Invoice Number: 08 / 01281785G</u>

Date of Issue: 28/01/08

For the provision of Currency Option Market Valuations:

#### Total Charges:

 Pre Discount
 £560.00

 Discounted Total:
 £294.02

 Daily Data
 £0.00

 Bespoke:
 £650.00

 Commitment Discount:
 £0.00

 Sub Total:
 £944.02

 Total VAT 17.5%:
 £0.00
 25% Dis

Total VAT 17.5%: £0.00 25% Discount level = £1,200 Total Gross: £944.02 50% Discount level = £2,400

#### Detail By Market:

Market Type	Underlying	Val Date	Cost	Discounted
FX (M/L ATM)	AUD/JPY	28/12/2007	£200.00	£105.01
FX (M/L ATM)	USD/JPY	28/12/2007	£120.00	£63.00
FX (M/L Skew)	AUD/JPY	28/12/2007	£0.00	£0.00
FX (M/L Skew)	USD/JPY	28/12/2007	£240.00	£126.01

Payments may be directly credited to: Client Reference: 00262

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52



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#### Ayako Ota (Invoice Processing Pickup Centre)

Lehman Brothers Japan Inc., Roppongi Hills Mori Tower, 31st Floor 6-10-1, Roppongi Minato ku, Tokyo 106-6131 Japan

15 July 2008

## INVOICE

Invoice Number: T1000498 Date of Issue: 15/07/08

For the provision of the following Totem Service: FX - Tokyo

#### Total Charges:

Total Cost (GBP):	970.00
Discount (GBP):	-468.31
Bespokes / Wildcards (GBP):	0.00
Sub Total (GBP):	501.69
UK VAT at 17.5% (GBP):	0.00
Total (GBP):	501.69

25% Discount level = £1,200 50% Discount level = £2,400

#### Details:

Product	Description / Point Count	Val Date	Cost	Discounted
AUD/JPY	FX (M/L ATM)	30/06/2008		102.44
		30/06/2008	200.00	103.44
AUD/JPY	FX (M/L Skew)	30/06/2008	245.00	126.72
USD/JPY	FX (M/L ATM)	30/06/2008	200.00	103.44
USD/JPY	FX (M/L Skew)	30/06/2008	325.00	168.09

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch Account Number: 71824430

Sort Code: 40-40-01

Client Reference: 300

VAT Registration Number: 688 9660 52



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#### Ayako Ota (Invoice Processing Pickup Centre)

Lehman Brothers Japan Inc., Roppongi Hills Mori Tower, 31st Floor 6-10-1, Roppongi Minato ku, Tokyo 106-6131 Japan

20 August 2008

## INVOICE

Invoice Number: T1000820

Date of Issue: 20/08/08

For the provision of the following Totem Service: FX - Tokyo

#### Total Charges:

Total Cost (GBP):	957.50
Discount (GBP):	-463.74
Bespokes / Wildcards (GBP):	0.00
Sub Total (GBP):	493.76
UK VAT at 17.5% (GBP):	0.00
Total (GBP):	493.76

25% Discount level = £1,200 50% Discount level = £2,400

#### Details:

Product	Description / Point Count	Val Date	Cost	Discounted
AUD/JPY	FX (M/L ATM)	31/07/2008	100.00	51.57
AUD/JPY	FX (M/L Skew)	31/07/2008	252.50	130.21
USD/JPY	FX (M/L ATM)	31/07/2008	160.00	82.51
USD/JPY	FX (M/L Skew)	31/07/2008	445.00	229,47

Payments may be directly credited to: Markit Valuations Ltd. HSBC, St Albans branch

Account Number: 71824430

Sort Code: 40-40-01

Client Reference: 300

VAT Registration Number: 688 9660 52



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Ayako Ota (Invoice Processing Pickup Centre)

Lehman Brothers Japan Inc., Roppongi Hills Mori Tower, 31st Floor 6-10-1, Roppongi Minato ku, Tokyo 106-6131 Japan

18 September 2008

## INVOICE

Invoice Number: T1001129

Date of Issue: 18/09/08

For the provision of the following Totem Service: FX - Tokyo

Total Charges:

Total Cost (GBP):	1,110.00
Discount (GBP):	-539.44
Bespokes / Wildcards (GBP):	0.00
Sub Total (GBP):	570.56
UK VAT at 17.5% (GBP):	0.00
Total (GBP):	570.56

25% Discount level = £1,200 50% Discount level = £2,400

Details:

Product	Description / Point Count	Val Date	Cost	Discounted
AUD/JPY	FX (M/L ATM)	29/08/2008	200.00	102.80
AUD/JPY	FX (M/L Skew)	29/08/2008	265.00	136.22
USD/JPY	FX (M/L ATM)	29/08/2008	200.00	102.80
USD/JPY	FX (M/L Skew)	29/08/2008	445.00	228.74

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch

Account Number: 71824430 Sort Code: 40-40-01

Client Reference: 300

VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

17 April 2007

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 0417770J

For the provision of Equity Option Market Valuations:

Total Charges:

Date of Issue: 17/04/07

Pre Discount Total:	GBP	2,005.00
Discounted Total:	GBP	1,119.99
Bespoke:	GBP	0.00
Special Discount:	GBP	-192.13
Commitment Discoun	t: GBP	0.00
Sub Total:	GBP	927.87
VAT:	GBP	0.00
Total Gross:	GBP	927.87

Your VAT No.

Detail By Market:

Market Ty	pe Underlying	Val Date	No.	Cost Disco	ounted Cost
Equity	KOSPI 200	30/03/2007	76	630.00	351.92
Equity	NIKKEI 225	30/03/2007	126	880.00	491.57
Equity	HANG SENG	30/03/2007	49	495.00	276.51

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

11 May 2007

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 0511770J

Client Reference:

For the provision of Equity Option Market Valuations:

Date of Issue: 11/05/07

#### Total Charges:

Pre Discount Total:	GBP	1,557.38
Discounted Total:	GBP	839.59
Bespoke:	GBP	0.00
Special Discount:	GBP	-203.20
<b>Commitment Discount:</b>	GBP	0.00
Sub Total:	GBP	636.39
VAT:	GBP	0.00
Total Gross:	GBP	<u>636.39</u>

Your VAT No.

#### Detail By Market:

Market Type	e Underlying	Val Date	No.	Cost Disc	ounted Cost
Equity	KOSPI 200	30/04/2007	76	630.00	339.64
Stock	Stocks - Far East	30/04/2007	16	47.38	25.54
Equity	NIKKEI 225	30/04/2007	126	880.00	474.41

Payments may be directly credited to:

Markit Valuations Ltd. VAT Registration Number: 688 9660 52

HSBC, St Albans branch Account Number: 71824430

Sort Code: 40-40-01 Please ensure payment within 30 days.
Contact email: accounts@markit.com

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

QUITY OPTION 13 June 2007 00262 - PO853

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 0613770J

For the provision of Equity Option Market Valuations:

Date of Issue: 13/06/07

Total Charges:

Pre Discount Total:	GBP	3,055.31
Discounted Total:	GBP	1,612.76
Bespoke:	GBP	0.00
Special Discount:	GBP	-459.76
Commitment Discoun	t: GBP	0.00
Sub Total:	GBP	1,153.00
VAT:	GBP	0.00
Total Gross:	GBP	<u>1,153.00</u>

Your VAT No.

Detail By Market:

Market Ty	/pe Underlying	Val Date	No.	Cost	<b>Discounted Cost</b>
Equity	NIKKEI 225	31/05/2007	126	880.00	464.51
Equity	KOSPI 200	31/05/2007	76	630.00	332.55
Equity	HANG SENG	31/05/2007	82	660.00	348.38
Stock	Stocks - Far East	31/05/2007	308	885.31	467.32

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

13 July 2007

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 0713770J

For the provision of Equity Option Market Valuations:

Date of Issue: 13/07/07

Total Charges:

Pre Discount Total:	GBP	6,655.59
Discounted Total:	GBP	3,465.63
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,086.07
Commitment Discoun	t: GBP	0.00
Sub Total:	GBP	2,379.56
VAT:	GBP	0.00
Total Gross:	GBP	<u>2,379.56</u>

Your VAT No.

Detail By Market:

Market Ty	pe Underlying	Val Date	No.	Cost	Discounted Cost
Equity	HANG SENG	29/06/2007	82	660.00	343.67
Stock	Stocks - Far East	29/06/2007	1630	4,485.59	2,335.69
Equity	NIKKEI 225	29/06/2007	126	880.00	458.22
Equity	KOSPI 200	29/06/2007	76	630.00	328 05

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

21 August 2007

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 0821770J

For the provision of Equity Option Market Valuations:

Total Charges:

Date of Issue: 21/08/07

Pre Discount Total:	GBP	6,808.54
Discounted Total:	GBP	3,549.95
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,102.72
Commitment Discount	: GBP	0.00
Sub Total:	GBP	2,447.23
VAT:	GBP	0.00
Total Gross:	GBP	2,447.23

Your VAT No.

Detail By Market:

Market Type	Underlying	Val Date	No.	Cost	Discounted Cost
Stock	Stocks - Far East	31/07/2007	1686	4,638.54	2,418.52
Equity	HANG SENG	31/07/2007	82	660.00	344.12
Equity	NIKKEI 225	31/07/2007	126	880.00	458.83
Equity	KOSPI 200	31/07/2007	76	630.00	328.48

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

18 September 2007

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 0918770J

For the provision of Equity Option Market Valuations:

Date of Issue: 18/09/07

Total Charges:

Pre Discount Total:	GBP	7,313.04
Discounted Total:	GBP	3,797.64
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,211.73
Commitment Discount	GBP	0.00
Sub Total:	GBP	2,585.92
VAT:	GBP	0.00
Total Gross:	GBP	<u>2,585.92</u>

Your VAT No.

Detail By Market:

Market Type	e Underlying	Val Date	No.	Cost	Discounted Cost
Equity	NIKKEI 225	20/08/2007	96	500.00	259.65
Equity	KOSPI 200	31/08/2007	76	630.00	
Equity Stock	NIKKEI 225	31/08/2007	126	880.00	327.16 456.98
Equity	Stocks - Far East	31/08/2007	1696	4,643.04	2,411.12
	HANG SENG	31/08/2007	82	660.00	342.74

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

18 October 2007

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

Invoice Number: 07 / 1018770J

For the provision of Equity Option Market Valuations:

Date of Issue: 18/10/07

Total Charges:

Pre Discount Total:	GBP	6,590.89
Discounted Total:	GBP	3,410.00
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,114.52
Commitment Discount:	GBP	0.00
Sub Total:	GBP	2,295.48
VAT:	GBP	0.00
<u>Total Gross:</u>	GBP	<u>2,295.48</u>

Your VAT No.

Detail By Market:

Market Typ	e Underlying	Val Date	No.	Cost I	Discounted Cost
Stock	Stocks - Far East	28/09/2007	1682	4,585.89	2,372.65
Equity	HANG SENG	28/09/2007	49	495.00	256.10
Equity	NIKKEI 225	28/09/2007	126	880.00	455.30
Equity	KOSPI 200	28/09/2007	76	630.00	325.95

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan 23 November 2007

### INVOICE

Invoice Number: 07 / 1123770J

For the provision of Equity Option Market Valuations:

Date of Issue: 23/11/07

Total Charges:

Pre Discount Total:	GBP	7,804.92
Discounted Total:	GBP	4,033.69
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,327.69
Commitment Discoun	t: GBP	0.00
Sub Total:	GBP	2,706.00
VAT:	GBP	0.00
Total Gross:	GBP	<u>2,706.00</u>

Your VAT No.

Detail By Market:

Market Type	Underlying	Val Date	No.	Cost	Discounted Cost
Equity	NIKKEI 225	22/10/2007	124	500.00	258.41
Equity	HANG SENG	31/10/2007	82	660.00	341.10
Equity	KOSPI 200	31/10/2007	76	630.00	325.59
Stock	Stocks - Far East	31/10/2007	1886	5,134.92	2,653.80
Equity	NIKKEI 225	31/10/2007	126	880.00	454.80

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan 14 December 2007

### INVOICE

For the provision of Equity Option Market Valuations:

Date of Issue: 14/12/07

Invoice Number: 07 / 1214770J

Total Charges:

Pre Discount Total:	GBP	7,006.36
Discounted Total:	GBP	3,612.77
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,206.44
Commitment Discount	t: GBP	0.00
Sub Total:	GBP	2,406.33
VAT:	GBP	0.00
Total Gross:	GBP	<u>2,406.33</u>

Your VAT No.

Detail By Market:

Market Type	Underlying	Val Date	No.	Cost	<b>Discounted Cost</b>
Equity	NIKKEI 225	20/11/2007	124	500.00	257.82
Equity	NIKKEI 225	30/11/2007	93	715.00	368.68
Equity	KOSPI 200	30/11/2007	46	480.00	247.51
Stock	Stocks - Far East	30/11/2007	1960	5,311.36	2,738.76

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01

VAT Registration Number: 688 9660 52

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Invoice Processing Pickup EQUITY OPTION MARKET VALUATIONS Acct#00262 - PO853

28 January 2008

Lehman Brothers Japan Inc Roppongi Hills Mori Tower, 31st Floor 6-10-1 Roppongi Minato-Ku Tokyo 106-6131 Japan

## INVOICE

<u>Invoice Number: 08 / 0128770J</u>

For the provision of Equity Option Market Valuations:

Date of Issue: 28/01/08

Total Charges:

Pre Discount Total:	GBP	7,822.32
Discounted Total:	GBP	4,107.40
Bespoke:	GBP	0.00
Special Discount:	GBP	-1,349.77
Commitment Discount	: GBP	0.00
Sub Total:	GBP	2,757.63
VAT:	GBP	0.00
Total Gross:	GBP	<u>2,757.63</u>

Your VAT No

Detail By Market:

Market Ty	ype Underlying	Val Date	No.	Cost	Discounted Cost
Stock	Stocks - Far East	28/12/2007	2066	5,592.32	2,936,46
Equity	NIKKEI 225	28/12/2007	153	1,015.00	532.96
Equity	NIKKEI 225	19/12/2007	92	500.00	262.54
Equity	HANG SENG	28/12/2007	93	715.00	375.44

Payments may be directly credited to:

Client Reference:

Markit Valuations Ltd. HSBC, St Albans branch Account Number: 71824430 Sort Code: 40-40-01 VAT Registration Number: 688 9660 52



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Ayako Ota (Invoice Processing Pickup Centre)

Lehman Brothers Japan Inc., Roppongi Hills Mori Tower, 31st Floor 6-10-1, Roppongi Minato ku, Tokyo 106-6131 Japan

15 July 2008

INVOICE

Invoice Number: T1000497

Date of Issue: 15/07/08

For the provision of the following Totem Service: Equity - AsiaPac

Total Charges:

Total Cost (JPY): 2,704,132.91 Discount (JPY): -1,762,047.31 Bespokes / Wildcards (JPY): 0.00 Sub Total (JPY): 942,085.60 UK VAT at 17.5% (JPY): 0.00 Total (JPY):

942,085.60 FX Rate: 211.04

> 25% Discount level = £1,950 50% Discount level = £3,900

Details:

Product	Description / Point Count	Val Date	Cost	Discounted
ASX 200	40	30/06/2008	94,968,00	33,086,05
HANG SENG	38	30/06/2008	92.857.60	32,351,04
HANG SENG CHINA H-FINANCIALS INDEX	18	30/06/2008	59.091.20	20.586.64
HSCEI	76	30/06/2008	132,955,20	46.320.47
KOSPI 200	76	30/06/2008	132,955,20	46.320.47
MSCI SINGAPORE	48	30/06/2008	103,409,60	36,026.09
MSCI TAIWAN	46	30/06/2008	101,299.20	35.291.08
NIKKEI 225	103	16/06/2008	105.520.00	36,761,11
NIKKEI 225	126	30/06/2008	185.715.20	64.699.97
S&P NIFTY 50	64	30/06/2008	120,292,80	41,908,29
Stocks - Far East	1934	30/06/2008	1,110,780.91	386.983.41
TOKYO REIT	64	30/06/2008	120,292.80	41.908.29
TOPIX	60	30/06/2008	116,072.00	40.438.27
TOPIX BANKS INDEX	32	30/06/2008	86,526,40	30.143.90
TOPIX CORE 30	16	30/06/2008	54,870,40	19,116.62
TWI	32	30/06/2008	86,526.40	30,143.90

Payments may be directly credited to: Markit Valuations Ltd.

HSBC, St Albans branch

IBAN Number: GB79 MIDL 4005 1559 2877 73

BIC: MIDLGB22

Client Reference: 300

VAT Registration Number: 688 9660 52